

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 14, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	63	3.600	3.599			-
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	154	3.639	3.637			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	245	3.688	3.686			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	336	3.750	3.749			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	63	3.600	3.599			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	154	3.639	3.637			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	245	3.688	3.686			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	336	3.750	3.749			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	63	35.69	35.03			60
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	154	35.54	35.69			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	245	36.41	36.56			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	336	37.41	37.58			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	63	47.54	47.30			49
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	154	48.58	48.32			1
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	245	49.77	49.50			4
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	336	51.14	50.87			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	63	43.93	43.69			46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	154	44.89	44.63			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	245	44.98	44.71			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	336	46.22	45.96			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	63	151.50	149.90	2	30,300	17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	154	153.15	153.15			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	245	156.85	156.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	336	161.20	161.20			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	63	444.90	445.00			1
15-Sep-22	KE7000006525	September 17, 2021	September 15, 2022	154	454.65	454.65			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	245	465.75	465.70			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	336	478.55	478.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	63	12.54	12.49			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	154	12.81	12.76			34
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	245	13.12	13.07			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	336	13.48	13.43			-

Total Volumes	
Today	Previous
2	28

Total Value	
Today	Previous
30,300	981,000

Total Open Interest	
Today	Previous
276	276

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100
100 above Kes.100

INDEX-100

Nominal:

INDEX-100
MINI-INDEX - 10

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